

Financiometrics
Applicant is
Assignee
Dialog "hits"

? show files;ds

File 15:ABI/Inform(R) 1971-2005/Oct 07
 (c) 2005 ProQuest Info&Learning
 File 16:Gale Group PROMT(R) 1990-2005/Oct 06
 (c) 2005 The Gale Group
 File 18:Gale Group F&S Index(R) 1988-2005/Oct 06
 (c) 2005 The Gale Group
 File 47:Gale Group Magazine DB(TM) 1959-2005/Oct 07
 (c) 2005 The Gale group
 File 88:Gale Group Business A.R.T.S. 1976-2005/Oct 07
 (c) 2005 The Gale Group
 File 148:Gale Group Trade & Industry DB 1976-2005/Oct 07
 (c)2005 The Gale Group
 File 225:DIALOG(R) Domain Names 1997 - Sep. 2004
 (c) 2003 Dialog & SnapNames.
 File 275:Gale Group Computer DB(TM) 1983-2005/Oct 06
 (c) 2005 The Gale Group
 File 416:DIALOG COMPANY NAME FINDER(TM) 2005/Feb
 (c) 2005 Dialog
 File 515:Dun's Elec. Bus. Dir.(TM) 2005/Aug
 (Copr. 2003 D&B)
 File 516:D & B - DUNS MARKET IDENTIFIERS 2005/Aug
 (c) 2005 D&B)
 File 994:NewsRoom 2002
 (c) 2005 Dialog

Set	Items	Description
S1	32	FINANCIOMETRIC? ?
S2	24	RD (unique items)

? t2/3,k/all

all

2/3,K/1 (Item 1 from file: 15)
 DIALOG(R)File 15:ABI/Inform(R)
 (c) 2005 ProQuest Info&Learning. All rts. reserv.

01445653 00-96640
 Building the perfect platform
 Stevens, David P
 Wall Street & Technology v15n7 PP: 100-102 Jul 1997
 ISSN: 1060-989X JRNL CODE: WSC
 WORD COUNT: 1289

...TEXT: such as C and C++. The research platform integrates analytic tools from NAG, Visual Numerics, Financiometrics and others by wrapping Eiffel objects around the functions available in these libraries, and then...

2/3,K/2 (Item 1 from file: 16)
 DIALOG(R)File 16:Gale Group PROMT(R)
 (c) 2005 The Gale Group. All rts. reserv.

06143394 Supplier Number: 53914059 (USE FORMAT 7 FOR FULLTEXT)
 Financiometrics Launches Optimization Analytics for Large Portfolios.(Kernel Factor Model investment software)(Product Announcement)
 Helland, Erik
 Wall Street & Technology, v17, n1, p68(1)
 Jan, 1999
 Language: English Record Type: Fulltext
 Article Type: Product Announcement
 Document Type: Magazine/Journal; Trade
 Word Count: 484

(USE FORMAT 7 FOR FULLTEXT)
 Financiometrics Launches Optimization Analytics for Large Portfolios.(Kernel Factor Model investment software)(Product Announcement)

TEXT:

...extensive equity portfolios, may have one in a new system launched by Orinda, Calif. -based Financiometrics. The firm, headed by ex-Bari a quantitative analyst Jivendra Kale, released a system specifically...
 ... and systemic and residual risk.

Ginger R. DeMille

The information produced by the model is used by the Financiometrics Equity Management System (EMS) to determine the portfolio's risk profile, and the Performance Attribution...

...sectors and other fundamental factors, and attributes portfolio risk and return to those exposures," said Financiometrics officials in a prepared statement. "We are extending our systems and services so that they...

...risk measurement is the basis for selecting portfolio strategies and selecting and evaluating managers, note Financiometrics officials.

The portfolio analysis is based on public stock information generated by some 9,000...

...Michael Best, a professor at the University of Waterloo in Ontario.

For more information on Financiometrics , call 925 254 9338.

Financiometrics Inc.
Securities of Active Portfolio Risk
Relative to S&P500

Asset Sel.: 22%
Beta: 8...
COMPANY NAMES: *Financiometric s Inc.

2/3,K/3 (Item 2 from file: 16)
DIALOG(R)File 16:Gale Group PROMT(R)
(c) 2005 The Gale Group. All rts. reserv.

02871571 Supplier Number: 43869639 (USE FORMAT 7 FOR FULLTEXT)
INSTITUTIONAL PORTFOLIO OPTIMIZATION
Wall Street & Technology, p89
June, 1993
Language: English Record Type: Fulltext
Document Type: Magazine/Journal; Trade
Word Count: 125

(USE FORMAT 7 FOR FULLTEXT)

TEXT:

Financiometrics Inc., Orinda, Calif., has released QOS-MAX, a optimization system for institutional portfolios. The system...

COMPANY NAMES: *Financiometric s

2/3,K/4 (Item 1 from file: 47)
DIALOG(R)File 47:Gale Group Magazine DB(TM)
(c) 2005 The Gale group. All rts. reserv.

02578510 SUPPLIER NUMBER: 00577916
Software Reviews: Analyzing Portfolio Options.
Abatemarco, F.
Personal Computing, v8, n11, p273
Nov., 1984
DOCUMENT TYPE: evaluation ISSN: 0192-5490 LANGUAGE: ENGLISH
RECORD TYPE: ABSTRACT

ABSTRACT: Financiometrics ' Investment Matrix is a portfolio management and financial analysis package for the IBM PC and...

2/3,K/5 (Item 1 from file: 225)
DIALOG(R)File 225:DIALOG(R) Domain Names 1997 - Sep. 2004
(c) 2003 Dialog & SnapNames. All rts. reserv.

227634527 Record Date: 20030914
TYPE : whoIs
Domain Information
financiometrics .com
STATUS : Registered
REGISTRAR: NetworkSolutions, Inc.
EXPIRES : 20120321
*CREATED : 20021002

Technical Contact

*NAME : Matalon, Dror
*ADDR : 1918 BONITA AVE
*CITY : BERKELEY
*STATE: CA
*ZIP : 94704-1014
*CNTRY: US

Name Servers

auth1.dns.rcn.net - 207.172.3.20
auth2.dns.rcn.net - 207.172.3.20
auth3.dns.rcn.net - 207.172.3.21
auth4.dns.rcn.net - 207.172.3.22

Domain Information

financiometrics .com
Financiometrics Inc.

2/3,K/6 (Item 2 from file: 225)

DIALOG(R)File 225:DIALOG(R) Domain Names 1997 - Sep. 2004
(c) 2003 Dialog & SnapNames. All rts. reserv.

206115400 Record Date: 20030214

TYPE : Whowas

Domain Information

financiometrics .com
STATUS : Registered
REGISTRAR: NetworkSolutions, Inc.
*EXPIRES : 20120321
CREATED : 19960320

Technical Contact

*NAME : RCN
*ADDR : 1 Federal St
Springfield, MA 01105
US

Name Servers

*auth1.dns.rcn.net - 207.172.3.20
*auth2.dns.rcn.net - 207.172.3.20
*auth3.dns.rcn.net - 207.172.3.21
*auth4.dns.rcn.net - 207.172.3.22

Domain Information

financiometrics .com

2/3,K/7 (Item 3 from file: 225)

DIALOG(R)File 225:DIALOG(R) Domain Names 1997 - Sep. 2004
(c) 2003 Dialog & SnapNames. All rts. reserv.

182211543 Record Date: 20021010

TYPE : Whowas

Domain Information

financiometrics .com
STATUS : Registered
REGISTRAR: NetworkSolutions, Inc.
EXPIRES : 20030321
CREATED : 19960320

Technical Contact

NAME : Matalon, Dror
*ADDR : 7921 Woodruff Court
Springfield, VA 22151
US

Name Servers

dns1.dnai.com - 208.59.199.8
dns2.dnai.com - 208.59.199.7

Domain Information

financiometrics .com

2/3,K/8 (Item 4 from file: 225)

Ginger R. DeMille

DIALOG(R)File 225:DIALOG(R) Domain Names 1997 - Sep. 2004
(c) 2003 Dialog & SnapNames. All rts. reserv.

133810078 Record Date: 20020107

TYPE : whoWas

Domain Information

financiometrics .com

STATUS : Registered

*REGISTRAR: NetworkSolutions, Inc.

*EXPIRES : 20030321

*CREATED : 19960320

Technical Contact

*NAME : Matalon, Dror

*ADDR : 1918 Bonita Ave
Berkeley, CA 94704

Name Servers

*dns1.dnai.com - 208.59.199.8

*dns2.dnai.com - 208.59.199.7

Domain Information

financiometrics .com

2/3,K/9 (Item 5 from file: 225)

DIALOG(R)File 225:DIALOG(R) Domain Names 1997 - Sep. 2004
(c) 2003 Dialog & SnapNames. All rts. reserv.

468533 Record Date: 19971029

TYPE : whoWas

Domain Information

financiometrics .com

STATUS : Registered

REGISTRAR: Unknown Registrar

Name Servers

dns1.dnai.com

dns2.dnai.com

Domain Information

financiometrics .com

2/3,K/10 (Item 1 from file: 275)

DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

02138758 SUPPLIER NUMBER: 20165745 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Securities industry directory.(Wall Street & Technology Buyers' Guide 1998
supplement)(Directory)

Wall Street & Technology, v16, n1, ps126(21)

Jan, 1998

DOCUMENT TYPE: Directory ISSN: 1060-989X LANGUAGE: English

RECORD TYPE: Fulltext; Abstract

WORD COUNT: 13310 LINE COUNT: 01183

... FAX: 212/344-1348 Email: fokkelien.fink@ft.com Web Address:
<http://www.ft.com>

Financiometrics Inc. 208 Moraga Way, Orinda, CA 94563; Contact:
Jivendra Kale 510/254-9338 FAX: 510/254-2932 Email: jkale@dnai.com web
Address: <http://www.financiometrics.com>

Mitchell A. Fink Associates, Inc. 350 Albany St., Ste. 10D, New York,
NY 10280...

2/3,K/11 (Item 2 from file: 275)

DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

02138756 SUPPLIER NUMBER: 20165743 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Specialized financial applications. (Wall Street & Technology Buyers' Guide
1998 supplement)(Buyers Guide)(Directory)

Ginger R. DeMille

Wall Street & Technology, v16, n1, ps97(13)
Jan, 1998

DOCUMENT TYPE: Buyers Guide Directory ISSN: 1060-989X LANGUAGE:
English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 12257 LINE COUNT: 01140

... portfolios for higher yield and greater efficiency; proprietary
cash-matching techniques with security type limitations.

Financiometrics Inc. 208 Moraga Way, Orinda, CA 94563; Contact:
Jivendra Kale 510/254 9338, Fax: 510/254-2932 Email: jkale@dnai.com Web
Address: <http://www.financiometrics.com>

Quadratic Optimization system DEC Alpha, DEC VAX, Digital VMS, DOS,
IBM Mainframes, IBM MVS...

2/3,K/12 (Item 3 from file: 275)
DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

02138750 SUPPLIER NUMBER: 20165736 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Equity research/portfolio analytics.(Wall Street & Technology Buyers' Guide
1998 supplement)(Buyers Guide)(Directory)
Wall Street & Technology, v16, n1, ps33(5)
Jan, 1998

DOCUMENT TYPE: Buyers Guide Directory ISSN: 1060-989X LANGUAGE:
English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 3562 LINE COUNT: 00329

... or baskets to track any benchmark using composite tilts,
roundlotting, turnover control and transaction costs.

Financiometrics Inc. 208 Moraga Way, Orinda, CA 94563; Contact:
Jivendra Kale 510/254-9338, Fax: 510/254-2932 Email: jkale@dnai.com Web
Address: <http://www.financiometrics.com> A 76-factor model equity
portfolio risk to systematic, industry, and other sources of...

Windows-based system that provides multi-currency portfolio performance
measurement, attribution, and asset mix analysis.

Financiometrics Inc. 208 Moraga Way, Orinda, CA 94563; Contact:
Jivendra Kale 510/254-9338, Fax: 510/254-2932 Email: jkale@dnai.com web
Address: <http://www.financiometrics.com> A 76-factor model attributes
equity portfolio return and risk to systematic, industry and...

2/3,K/13 (Item 4 from file: 275)
DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

01671574 SUPPLIER NUMBER: 15075670 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Specialized financial applications. (Buyers Guide)
Wall Street & Technology, v11, n8, p132(12)
Annual, 1994
DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH
RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 12557 LINE COUNT: 01128

... clients and demonstrate thier need for life insurance. Easy to
learn and use.

Optimization Systems
Financiometrics , Inc. 208 Moraga Way, Orinda, CA 94563;
510/254-9338, Fax: 510/254-2932
Quadratic...

2/3,K/14 (Item 5 from file: 275)
DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

01671573 SUPPLIER NUMBER: 15074172 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Equity research/portfolio analytics support. (Buyers Guide)
Wall Street & Technology, v11, n8, p123(8)
Annual, 1994
DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH
RECORD TYPE: FULLTEXT; ABSTRACT

WORD COUNT: 7876 LINE COUNT: 00716

... massive data basics/software/indexes for easily
creating/backtesting baskets, hedge strategies, composite models, tilts.
Financiometrics, Inc. 208 Moraga Way, Orinda, CA 94563;
510/254-9338; 510/254-9338, Fax: 510...processing, security pricing, tax
reporting, guideline exceptions, open orders and reserves capabilities,
multi-currency capabilities.
Financiometrics, Inc. 208 Moraga Way, Orinda, CA 94563;
510/254-9338, Fax: 510/254-2932
Performance...

2/3,K/15 (Item 6 from file: 275)
DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

01582854 SUPPLIER NUMBER: 13364374 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Specialized financial applications. (1993 edition) (Buyers Guide)
Wall Street & Technology, v10, n5, p143(12)
Jan, 1993
DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH
RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 14615 LINE COUNT: 01315

... perform Real-Time Market Analysis, inside your favorite spreadsheet
or other proprietary environments.
Optimization Systems
Financiometrics Inc., 208 Moraga Way, Orinda, CA 94563; Contact
Jivendra Kale; 510/254-9338, Fax: 510...

2/3,K/16 (Item 7 from file: 275)
DIALOG(R)File 275:Gale Group Computer DB(TM)
(c) 2005 The Gale Group. All rts. reserv.

01582853 SUPPLIER NUMBER: 13364194 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Equity research/portfolio analytics support. (1993 edition) (Buyers Guide)
Wall Street & Technology, v10, n5, p136(7)
Jan, 1993
DOCUMENT TYPE: Buyers Guide ISSN: 1060-989X LANGUAGE: ENGLISH
RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 7519 LINE COUNT: 00696

... rates of return, assesses degree of risk and generates buy/sell
signals, and asset allocation.
Financiometrics Inc., 208 Moraga Way,
Orinda, CA 94563; Contract Jivendra Kale; 510/254-9338, Fax: 510...
analysis the way you want it. Analytic reports include ROI, Beta, asset
distribution, sector analysis.
Financiometrics Inc., 208 Moraga Way, Orinda, CA 94563; Contact
Jivendra Kale; 510/254-9338, Fax: 510...

2/3,K/17 (Item 1 from file: 416)
DIALOG(R)File 416:DIALOG COMPANY NAME FINDER(TM)
(c) 2005 Dialog. All rts. reserv.

136834958
FINANCIOMETRICS INC. (CO=)
DIALOG FILE 275: GALE GROUP COMPUTER DB(TM)
(C) 2005 THE GALE GROUP
RECORDS AS OF 02/04/05: 1
TYPE OF DATA: Fulltext

2/3,K/18 (Item 2 from file: 416)
DIALOG(R)File 416:DIALOG COMPANY NAME FINDER(TM)
(c) 2005 Dialog. All rts. reserv.

114163013
FINANCIOMETRICS INC. (CO=)

Ginger R. DeMille

DIALOG FILE 016: GALE GROUP PROMT(R)
(C) 2005 THE GALE GROUP
RECORDS AS OF 02/04/05: 1
TYPE OF DATA: FullText

2/3,K/19 (Item 3 from file: 416)
DIALOG(R)File 416:DIALOG COMPANY NAME FINDER(TM)
(c) 2005 Dialog. All rts. reserv.

114163012
FINANCIOMETRICS (CO=)
DIALOG FILE 016: GALE GROUP PROMT(R)
(C) 2005 THE GALE GROUP
RECORDS AS OF 02/04/05: 1
TYPE OF DATA: FullText

2/3,K/20 (Item 4 from file: 416)
DIALOG(R)File 416:DIALOG COMPANY NAME FINDER(TM)
(c) 2005 Dialog. All rts. reserv.

082427099
FINANCIOMETRICS INC. (CO=)
DIALOG FILE 018: GALE GROUP F&S INDEX(R)
(C) 2005 THE GALE GROUP
RECORDS AS OF 02/04/05: 1
TYPE OF DATA: Bibliographic

2/3,K/21 (Item 5 from file: 416)
DIALOG(R)File 416:DIALOG COMPANY NAME FINDER(TM)
(c) 2005 Dialog. All rts. reserv.

070686868
FINANCIOMETRICS INC (CO=)
DIALOG FILE 516: D & B - DUNS MARKET IDENTIFIERS
(COPR. 2004 D&B)
RECORDS AS OF 02/04/05: 1
TYPE OF DATA: Directory

2/3,K/22 (Item 1 from file: 515)
DIALOG(R)File 515:Dun's Elec. Bus. Dir.(TM)
(Copr. 2003 D&B). All rts. reserv.

09137042
Financiometrics Inc
208 Moraga Way
Orinda, CA 94563-3820

TELEPHONE: 925-254-9338

BUSINESS: Computer Systems Design

PRIMARY SIC:
7373 Computer integrated systems design, nsk
73730100 Systems software development services

DUNS NUMBER: 12-061-8702

2/3,K/23 (Item 1 from file: 994)
DIALOG(R)File 994:NewsRoom 2002
(c) 2005 Dialog. All rts. reserv.

0473060289 15VL1UW0
Fixed Income Systems. (Institutional Investor News: The 2002 Securities
Technology Products & Services Guide).
Compliance Reporter, v9, n13, p540(6)
Monday, July 1, 2002
JOURNAL CODE: AVRB LANGUAGE: English RECORD TYPE: Fulltext

Ginger R. DeMille

DOCUMENT TYPE: Trade Journal ISSN: 1529-5669
WORD COUNT: 2,412

...www.fabkom.com

Jack Melnicki-President

jmelnicki@fabkom.com

* Front Office

* Middle Office

* Back Office
Financiometrics

208 Moraga Way

Orinda, CA 94563

Tel: 510.254.9338

Fax: 510.254.2932

Fixed...

2/3,k/24 (Item 2 from file: 994)
DIALOG(R)File 994:NewsRoom 2002
(c) 2005 Dialog. All rts. reserv.

0473060288 15VL1UVZ
Investment Management Systems. (Institutional Investor News: The 2002
Securities Technology Products & Services Guide).
Compliance Reporter, v9, n13, ps28(11)
Monday, July 1, 2002
JOURNAL CODE: AVRB LANGUAGE: English RECORD TYPE: Fulltext
DOCUMENT TYPE: Trade Journal ISSN: 1529-5669
WORD COUNT: 4,772

...New York NY 10007

Tel: 212.460.7100

Fax: 212.460.7101

www.ftisoftware.com

Financiometrics

208 Moraga Way
Orinda, CA 94563

Tel: 510.254.9338

Fax: 510.254.2932

Finnovative...
?



power-utility investment portfolio "log utility"

1800

- 1999

Search

Ad
Sci
Sci

Scholar

Results 1 - 10 of about 17 for power-utility investment portfolio "log utility". (0.09 seconds)

Dynamic consumption and **portfolio** choice with stochastic volatility in incomplete markets

G Chacko, LM Viceira, MP Page - 1999 - people.hbs.edu

... **Power utility** obtains from (6) by setting $\psi = 1/\gamma$ us to fully characterize**portfolio** choice under time-varying **investment** opportunities ...Cited by 76 - [View as HTML](#) - [Web Search](#) - [fame.ch](#) - [papers.ssrn.com](#) - [ideas.repec.org](#) - [all 10 versions](#) »

A general equilibrium model of **portfolio** insurance

S Basak, A Shapiro - 1994 - rfs.oupjournals.org

... **portfolio** insurance economy Agents have **power utility** of consumption, ... 4 also showsthis explicitly for **log utility**. ... c) for both the **portfolio** insurance economy ...Cited by 28 - [Web Search](#) - [papers.ssrn.com](#) - [ingentaconnect.com](#) - [ideas.repec.org](#) - [all 9 versions](#) »

Is Mean-Variance Analysis Applicable to Hedge Funds?

W Fung, DA Hsieh - Economic Letters, 1999 - edge-fund.com

... Hedge funds are unregistered, unregulated **investment** pools for high ... The **power utility**is given by ... utility corresponds to the growth optimal **portfolio**, as shown ...Cited by 21 - [View as HTML](#) - [Web Search](#) - [faculty.fuqua.duke.edu](#) - [london.edu](#) - [ingentaconnect.com](#) - [all 8 versions](#) »

Portfolio turnpikes

PH Dybvig, LCG Rogers, K Back - Review of Financial Studies, 1999 - rfs.oupjournals.org

... **Portfolio** turnpike theorems show that if preferences at large wealth levels aresimilar to **power utility**, then the **investment** strategy converges to the **power** ...Cited by 6 - [Web Search](#) - [finance.math.biu.ac.il](#) - [statslab.cam.ac.uk](#) - [dybfin.olin.wustl.edu](#) - [all 14 versions](#) »

The restrictions on predictability implied by rational asset pricing models

C Kirby - Review of Financial Studies, 1998 - rfs.oupjournals.org

... however, that each of the investors in the economy solves a dynamic **portfolio** problemin ... r_t represents the excess payoff at time t on an **investment** in the ...Cited by 24 - [Web Search](#) - [utdallas.edu](#) - [ingentaconnect.com](#) - [ideas.repec.org](#) - [all 8 versions](#) »

Growth versus security tradeoffs in dynamic **investment** analysis

LC MacLean, WT Ziemba - Annals of Operations Research, 1999 - kluweronline.com

... Growth versus security tradeoffs in dynamic **investment** analysis 5 ... The resulting**investment** strategy provides a stream of capital over the planning horizon. ...Cited by 10 - [Web Search](#) - [springerlink.com](#) - [ingentaconnect.com](#)

[PS] Optimal **Investment** Strategies with a Heath-Jarrow-Morton Term Structure of Interest Rates

C MUNK, C SoeRENSEN - 1999 - sam.sdu.dk

... **power utility** for consumption or wealth in excess of ... investors with non-Markovianchanges in the **investment** ... and derive a general condition that the **portfolio** ...Cited by 1 - [View as HTML](#) - [Web Search](#) - [papers.ssrn.com](#) - [papers.ssrn.com](#)

Consumption and asset prices with recursive preferences

M Fisher, C Gilles - 1998 - federalreserve.gov


... the standard time-separable **power utility** model, allowing ... in economies with linear**investment** opportunities (covering ... return on the market **portfolio** (for the ...Cited by 10 - [View as HTML](#) - [Web Search](#) - [papers.ssrn.com](#) - [ideas.repec.org](#) - [Library Search](#)

Equilibrium valuation of foreign exchange claims

GS Bakshi, Z Chen - 1995 - cob.ohio-state.edu

... under a general class of **power utility** functions, the ... the **log utility**, however, the domestic and foreign ... the understanding that the **investment** universe will be ...Cited by 26 - [View as HTML](#) - [Web Search](#) - [fisher.osu.edu](#) - [papers.ssrn.com](#) - [ideas.repec.org](#) - [all 9 versions »](#)Risk Sensitive Dynamic Asset Allocation

TR Bielecki, SR Pliska - Asset & Liability Management, Risk Books, London, 1998 - actuaries.org

... also serves as a second **investment** opportunity, illustrates ... with an isoelastic or **power utility** function. ... the objective of maximizing the **portfolio's** long run ...Cited by 3 - [View as HTML](#) - [Web Search](#) - [actuaries.org](#)Google Result Page: 1 2 [Next](#) [Google Home](#) - [About Google](#) - [About Google Scholar](#)

©2005 Google



power-utility investment portfolio "log utility"

1800

- 1999

Search

Adv
Sci
Sci

Scholar

Results 11 - 17 of 17 for power-utility investment portfolio "log utility". (0.08 seconds)

Optimal asset rebalancing in the presence of transactions costs

HE Leland, UC Berkeley - 1996 - wueconb.wustl.edu

... the optimal trading strategy for an **investment** fund which ... 1991] (based on a model with **power utility** functions) shows ... Since the **portfolio** must be self-financing ...Cited by 2 - [View as HTML](#) - [Web Search](#) - [haas.berkeley.edu](#) - [papers.ssrn.com](#) - [ideas.repec.org](#) - [all 8 versions](#)

»

Liquidity as a choice variable: a lesson from the Japanese government bond market

J Boudoukh, R Whitelaw - Review of Financial Studies, 1993 - rfs.oupjournals.org

... constraint; they consume their endowments plus net **investment**. ... also means that the **portfolio** holdings of ... similar results can be derived under **power utility**. ...Cited by 33 - [Web Search](#) - [qf.nthu.edu.tw](#) - [ingentaconnect.com](#) - [ideas.repec.org](#) - [all 8 versions](#) »

[book] World Wide Asset and Liability Modeling

JM Mulvey, WT Ziemba, W Ziemba, J Mulvey - 1998 - print.google.com

... **investment** decisions. Grinold and Kelly develop a model that allows one to track over time the impact of various sources to the performance of the **portfolio**. ...Cited by 9 - [Web Search](#)

[book] Risk-neutral valuation: pricing and hedging of financial derivatives

NH Bingham, R Kiesel - 1998 - print.google.com

... It alms to cover a variety of topics, not only mathematical finance but foreign exchanges, term structure, risk management, **portfolio** theory, equity derivatives ...Cited by 44 - [Web Search](#) - [Library Search](#)

Asset pricing models

W Ferson - 1992 - bc.edu

... of selling the **investment** asset and consuming the proceeds at time $t+1$ is ... **portfolio**, so $R_{pt+1} = R_{mt+1}$. Equation (7) then ... time-separable, **power utility** model ...[View as HTML](#) - [Web Search](#) - [Library Search](#)

The Effect of Financial Sophistication on the Trade Balance

P Willen - 1997 - bos.frb.org

... 6 Page 7. function on (Ω, F, P) . A **portfolio** of assets $\beta \in \dots$ and a consumption-**portfolio** profile such that 1. Each agent optimally chooses in his budget set. ...Cited by 5 - [View as HTML](#) - [Web Search](#) - [gsbwww.uchicago.edu](#)

Equilibrium Stock Return Dynamics Under Alternative Rules of Learning About Hidden States

MW Brandt, Q Zeng, L Zhang - Journal of Economic Dynamics & Control, 1995 - simon.rochester.edu

... $P_{t+1} + D_{t+1} = P_t$ denotes the return on the market **portfolio**. ... (9) 8 In the nested case of Bayesian learning with **power utility**, the price-dividend ratio is ...Cited by 5 - [View as HTML](#) - [Web Search](#) - [papers.ssrn.com](#) - [ideas.repec.org](#) - [all 6 versions](#) »

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You have 573 files in your file list.

(To see banners, use SHOW FILES command)

? s au=(kale j? or best m? or best, m? or kale, j?) and investment()fund? ?

Your SELECT statement is:

? s au=(kale j? or best m? or best, m? or kale, j?) and investment()fund?
?

Items	File
-----	----
Examined 50 files	
Examined 100 files	
Examined 150 files	
Examined 200 files	
Examined 250 files	
Examined 300 files	
Examined 350 files	
>>>File 581: Truncation not allowed on floating point data	
>>>File 581: SELECT not processed for this file.	
Examined 400 files	
Examined 450 files	
Examined 500 files	
Examined 550 files	

No files have one or more items; file list includes 573 files.
One or more terms were invalid in 228 files.

?

Ginger R. DeMille

```
? b 411; sf all
07oct05 12:06:29 User249839 Session D7024.2
$10.19      3.847 DialUnits File411
$10.19 Estimated cost File411
$1.60 TELNET
$11.79 Estimated cost this search
$11.95 Estimated total session cost  4.056 DialUnits
```

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*** format unless you enter the SET DETAIL ON command. ***

You have 573 files in your file list.

(To see banners, use SHOW FILES command)

? s au=(kale j? or best m? or best, m? or kale, j?) and utility()function? ?

Your SELECT statement is:

s au=(kale j? or best m? or best, m? or kale, j?) and utility()function?

?

```
      Items  File
      -----
Examined  50 files
Examined 100 files
Examined 150 files
Examined 200 files
Examined 250 files
Examined 300 files
Examined 350 files
>>>File 581: Truncation not allowed on floating point data
>>>File 581: SELECT not processed for this file.
Examined 400 files
Examined 450 files
Examined 500 files
Examined 550 files
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No files have one or more items; file list includes 573 files.
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(To see banners, use SHOW FILES command)

? s au=(kale j? or best m? or best, m? or kale, j?) and log()utility

Your SELECT statement is:

s au=(kale j? or best m? or best, m? or kale, j?) and log()utility

Items	File
-----	----
Examined 50 files	
Examined 100 files	
Examined 150 files	
Examined 200 files	
Examined 250 files	
Examined 300 files	
Examined 350 files	
>>>File 581: Truncation not allowed on floating point data	
>>>File 581: SELECT not processed for this file.	
Examined 400 files	
Examined 450 files	
Examined 500 files	
Examined 550 files	

No files have one or more items; file list includes 573 files.
One or more terms were invalid in 228 files.

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*** format unless you enter the SET DETAIL ON command. ***

You have 573 files in your file list.

(To see banners, use SHOW FILES command)

? s log()utility(10n)(segment?)(10n)(power or utility()function) not py>1999

Your SELECT statement is:

s log()utility(10n)(segment?)(10n)(power or utility()function) not
py>1999

Items	File
-----	-----
Examined 50	files
Examined 100	files
Examined 150	files
Examined 200	files
Examined 250	files
Examined 300	files
Examined 350	files
Examined 400	files
Examined 450	files
Examined 500	files
Examined 550	files

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PLEASE ENTER A COMMAND OR BE LOGGED OFF IN 5 MINUTES

?

TIMEOUT: Logged Off 10/07/05 10:54:21 by System

You are now logged off

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<1>

IT : FLA

GR :

TI : Investment Policy Implications of the Capital Asset Pricing Model

FT :

AU : Grauer, Robert R.

SO : Journal of Finance

S2 :

VO : 36

NO : 1

SE :

DA : Mar., 1981

PP : 127-141

EI : [http://links.jstor.org/sici?sici=0022-](http://links.jstor.org/sici?sici=0022-1082%28198103%2936%3A1%3C127%3AIPITC%3E2.0.CO%3B2-%23)

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IN : 00221082

AB : The results of previous generalized Security Market Line (SML) tests of the Mean Variance (MV) and Linear Risk Tolerance (LRT) Capital Asset Pricing Models indicate that the models are empirically identical. A very widely accepted, but technically incorrect, explanation for the results is that with normal return distributions all expected utility maximizing risk-averse investors will pick MV portfolios. The paper shows that the generalized SML tests cannot distinguish between the MV model and a much wider variety of power utility LRT models than has previously been entertained. On the other hand, with approximately normal, or real world, return distributions the investment policies of the various models are shown to be different from each other, and from the MV policy in particular. To the extent the results of the portfolio selection calculations

are robust, the results of, and implications drawn from, the test of the macro pricing relations are not based on firm micro foundations.

KW :

PB : American Finance Association

LO :

LA :

CR : Copyright 1981 American Finance Association

<2>

IT : FLA

GR :

TI : Normality, Solvency, and Portfolio Choice

FT :

AU : Grauer, Robert R.

SO : Journal of Financial and Quantitative Analysis

S2 :

VO : 21

NO : 3

SE :

DA : Sep., 1986

PP : 265-278

EI : [http://links.jstor.org/sici?sici=0022-](http://links.jstor.org/sici?sici=0022-1090%28198609%2921%3A3%3C265%3ANSAPC%3E2.0.CO%3B2-N)

1090%28198609%2921%3A3%3C265%3ANSAPC%3E2.0.CO%3B2-N

IN : 00221090

AB : This paper examines whether investors with power utility functions choose mean-variance- (MV) efficient portfolios when returns are approximately normally distributed and there is borrowing or lending at a riskless interest rate. The results show that the unlevered portfolios of power utility investors plot very closely to the MV-efficient frontier. However, there are marked differences in the mix of risky assets, regardless of whether the portfolios are highly concentrated or widely diversified. Such differences allow power investors to remain solvent even when they lever their optimal portfolios to a greater extent than "less risk-averse" MV investors who risk bankruptcy. It is concluded that the investment policies of power utility and MV investors with similar risk aversion measures are not as similar as is commonly believed. This is particularly true for high power investors, unless explicit solvency constraints are imposed on the MV problem, and for low power investors when quadratic utility approximations are made to the power utility functions. These differences in the investment policies of power utility and MV investors lead us to question the widely-accepted assertion that the assumptions of homogeneous beliefs, normality, a riskless asset, and risk-averse investors imply the simple MV CAPM where all investors, including power utility investors, hold combinations of the market portfolio and the riskless asset.

KW :

PB : University of Washington Graduate School of Business Administration and the Western Finance Association

LO :

LA :
CR : Copyright 1986 University of Washington School of Business Administration

<3>

IT : FLA

GR :

TI : Mean-Variance Approximations to Expected Logarithmic Utility

FT :

AU : Pulley, Lawrence B.

SO : Operations Research

S2 :

VO : 31

NO : 4

SE :

DA : Jul. - Aug., 1983

PP : 685-696

EI : [http://links.jstor.org/sici?sici=0030-](http://links.jstor.org/sici?sici=0030-364X%28198307%2F08%2931%3A4%3C685%3AMATELU%3E2.0.CO%3B2-R)

364X%28198307%2F08%2931%3A4%3C685%3AMATELU%3E2.0.CO%3B2-R

IN : 0030364x

AB : In this paper, we investigate how closely functions of means and variances can approximate Von Neumann-Morgenstern expected utility modeled as a logarithmic utility-of-wealth function. Using historical security return data, we computed portfolios maximizing expected logarithmic utility and compared them to those maximizing appropriate mean-variance formulations. In all cases the approximations were very good, and in many cases the optimal portfolios were virtually identical. We conclude that the mean-variance model can serve as a useful surrogate to at least one popular alternative investment strategy.

KW : 93 M-V approximations to expected logarithmic utility, 198 M-V approximations to expected logarithmic utility

PB : Operations Research Society of America

LO :

LA :

CR : Copyright 1983 INFORMS

<4>

IT : FLA

GR :

TI : A General Equilibrium Model of Portfolio Insurance

FT :

AU : Basak, Suleyman

SO : Review of Financial Studies

S2 :

VO : 8

NO : 4

SE :

DA : Winter, 1995

PP : 1059-1090

EI : [http://links.jstor.org/sici?sici=0893-](http://links.jstor.org/sici?sici=0893-9454%28199524%298%3A4%3C1059%3AAGEMOP%3E2.0.CO%3B2-B)

9454%28199524%298%3A4%3C1059%3AAGEMOP%3E2.0.CO%3B2-B

IN : 08939454

AB : This article examines the effects of portfolio insurance on market and asset price dynamics in a general equilibrium continuous-time model. Portfolio insurers are modeled as expected utility maximizing agents. Martingale methods are employed in solving the individual agents' dynamic consumption-portfolio problems. Comparisons are made between the optimal consumption processes, optimally invested wealth and portfolio strategies of the portfolio insurers and "normal agents." At a general equilibrium level, comparisons across economies reveal that the market volatility and risk premium are decreased, and the asset and market price levels increased, by the presence of portfolio insurance.

KW :

PB : Oxford University Press

LO :

LA :

CR : Copyright 1995 Oxford University Press

<5>

IT : FLA

GR :

TI : Asset Pricing at the Millennium

FT :

AU : Campbell, John Y.

SO : Journal of Finance

S2 : Papers and Proceedings of the Sixtieth Annual Meeting of the American Finance Association, Boston, Massachusetts, January 7-9, 2000

VO : 55

NO : 4, Papers and Proceedings of the Sixtieth Annual Meeting of the American Finance Association, Boston, Massachusetts, January 7-9, 2000

SE :

DA : Aug., 2000

PP : 1515-1567

EI : [http://links.jstor.org/sici?sici=0022-](http://links.jstor.org/sici?sici=0022-1082%28200008%2955%3A4%3C1515%3AAPATM%3E2.0.CO%3B2-O)

1082%28200008%2955%3A4%3C1515%3AAPATM%3E2.0.CO%3B2-O

IN : 00221082

AB : This paper surveys the field of asset pricing. The emphasis is on the interplay between theory and empirical work and on the trade-off between risk and return. Modern research seeks to understand the behavior of the stochastic discount factor (SDF) that prices all assets in the economy. The behavior of the term structure of real interest rates restricts the conditional mean of the SDF, whereas patterns of risk premia restrict its conditional volatility and factor structure. Stylized facts about interest rates, aggregate

stock prices, and cross-sectional patterns in stock returns have stimulated new research on optimal portfolio choice, intertemporal equilibrium models, and behavioral finance.

KW :

PB : Blackwell Publishers

LO :

LA :

CR : Copyright 2000 American Finance Association

<6>

IT : FLA

GR :

TI : A Re-Examination of Traditional Hypotheses about the Term Structure of Interest Rates

FT :

AU : Cox, John C.; Ingersoll, Jonathan E., Jr.; Ross, Stephen A.

SO : Journal of Finance

S2 :

VO : 36

NO : 4

SE :

DA : Sep., 1981

PP : 769-799

EI : [http://links.jstor.org/sici?sici=0022-](http://links.jstor.org/sici?sici=0022-1082%28198109%2936%3A4%3C769%3AAROTHA%3E2.0.CO%3B2-V)

[1082%28198109%2936%3A4%3C769%3AAROTHA%3E2.0.CO%3B2-V](http://links.jstor.org/sici?sici=0022-1082%28198109%2936%3A4%3C769%3AAROTHA%3E2.0.CO%3B2-V)

IN : 00221082

AB : The term structure of interest rates is an important subject to economist, and has a long history of traditions. This paper re-examines many of these traditional hypotheses while employing recent advances in the theory of valuation and contingent claims. We show how the Expectations Hypothesis and the Preferred Habitat Theory must be reformulated if they are to obtain in a continuous-time, rational-expectations equilibrium. We also modify the linear adaptive interest rate forecasting models, which are common to the macro-economic literature, so that they will be consistent in the same framework.

KW :

PB : American Finance Association

LO :

LA :

CR : Copyright 1981 American Finance Association

<7>

IT : FLA

GR :

TI : On the Optimal Hedge of a Nontraded Cash Position

FT :

AU : Adler, Michael; Detemple, Jerome B.

SO : Journal of Finance

S2 :

VO : 43

NO : 1

SE :

DA : Mar., 1988

PP : 143-153

EI : [http://links.jstor.org/sici?sici=0022-](http://links.jstor.org/sici?sici=0022-1082%28198803%2943%3A1%3C143%3AOTOHOA%3E2.0.CO%3B2-L)

1082%28198803%2943%3A1%3C143%3AOTOHOA%3E2.0.CO%3B2-L

IN : 00221082

AB : In this paper, we focus on the optimal demand for futures contracts by an investor with a logarithmic utility function who attempts to hedge a nontraded cash position. When the analysis is conducted in the "cash-commodity-price" space, we show that the value function associated with the Bernoulli investor program is not additively separable, thus suggesting that this investor hedges against shifts in the opportunity set as represented by the commodity price. By establishing the equivalence between the cash formulation of the problem and the wealth formulation, we are able to analyze the problem in the "wealth-commodity-price" space. In this space, we show the additive separability of the value function when the futures settlement price process is perfectly locally correlated with the commodity price process. The demand for futures in this instance is composed of (a) a mean-variance term and (b) a minimum-variance component that is a classic feature of models with nontraded assets. Since the first-best (nonmyopic) optimum is attained, however, the deviation from a mean-variance demand should not be interpreted as the expression of a nonmyopic behavior but rather as an attempt to restore a first-best optimum. On the other hand, when the correlation between the futures price and the underlying commodity price is imperfect, in general, the value function does not separate additively, the first-best solution cannot be attained, and the optimal futures trading strategy involves a hedging term against shifts in the opportunity set.

KW :

PB : American Finance Association

LO :

LA :

CR : Copyright 1988 American Finance Association

<8>

IT : FLA

GR :

TI : Growth versus Security in Dynamic Investment Analysis

FT :

AU : MacLean, L. C.; Ziemba, W. T.; Blazenko, G.

SO : Management Science

S2 : Focused Issue on Financial Modeling

VO : 38

NO : 11, Focused Issue on Financial Modeling

SE :

DA : Nov., 1992

PP : 1562-1585

EI : [http://links.jstor.org/sici?sici=0025-](http://links.jstor.org/sici?sici=0025-1909%28199211%2938%3A11%3C1562%3AGVSI%3E2.0.CO%3B2-5)

1909%28199211%2938%3A11%3C1562%3AGVSI%3E2.0.CO%3B2-5

IN : 00251909

AB : This paper concerns the problem of optimal dynamic choice in discrete time for an investor. In each period the investor is faced with one or more risky investments. The maximization of the expected logarithm of the period by period wealth, referred to as the Kelly criterion, is a very desirable investment procedure. It has many attractive properties, such as maximizing the asymptotic rate of growth of the investor's fortune. On the other hand, instead of focusing on maximal growth, one can develop strategies based on maximum security. For example, one can minimize the ruin probability subject to making a positive return or compute a confidence level of increasing the investor's initial fortune to a given final wealth goal. This paper is concerned with methods to combine these two approaches. We derive computational formulas for a variety of growth and security measures. Utilizing fractional Kelly strategies, we can develop a complete tradeoff of growth versus security. The theory is applicable to favorable investment situations such as blackjack, horseracing, lotto games, index and commodity futures and options trading. The results provide insight into how one should properly invest in these situations.

KW : Capital Accumulation, Fractional Kelly Strategies, Effective Growth-Security Tradeoff, Blackjack, Horseracing, Lotto Games, Turn of the Year Effect

PB : Institute of Management Sciences

LO :

LA :

CR : Copyright 1992 INFORMS

<9>

IT : FLA

GR :

TI : Assessing Asset Pricing Anomalies

FT :

AU : Brennan, Michael J.; Xia, Yihong

SO : Review of Financial Studies

S2 :

VO : 14

NO : 4

SE :

DA : Winter, 2001

PP : 905-942

EI : [http://links.jstor.org/sici?sici=0893-](http://links.jstor.org/sici?sici=0893-9454%28200124%2914%3A4%3C905%3AAAPA%3E2.0.CO%3B2-K)

9454%28200124%2914%3A4%3C905%3AAAPA%3E2.0.CO%3B2-K

IN : 08939454

AB : The optimal portfolio strategy is developed for an investor who has detected an asset pricing anomaly but is not certain that the anomaly is genuine rather than merely apparent. The analysis takes account of the fact that the parameters of both the underlying asset pricing model and the anomalous returns are estimated rather than known. The value that an investor would place on the ability to invest to exploit the apparent anomaly is also derived and illustrative calculations are presented for the Fama and French SMB and HML portfolios, whose returns are anomalous relative to the CAPM.

KW :

PB : Oxford University Press

LO :

LA :

CR : Copyright 2001 Oxford University Press

<10>

IT : FLA

GR :

TI : Abstracts of Papers Presented at the 1994 AFA Meeting

FT :

AU :

SO : Journal of Finance

S2 : Papers and Proceedings Fifty-Fourth Annual Meeting of the American Finance Association, Boston, Massachusetts, January 3-5, 1994

VO : 49

NO : 3, Papers and Proceedings Fifty-Fourth Annual Meeting of the American Finance Association, Boston, Massachusetts, January 3-5, 1994

SE :

DA : Jul., 1994

PP : 1041-1102

EI : <http://links.jstor.org/sici?sici=0022-1082%28199407%2949%3A3%3C1041%3AAOPPAT%3E2.0.CO%3B2-Q>

IN : 00221082

AB :

KW :

PB : American Finance Association

LO :

LA :

CR : Copyright 1994 American Finance Association

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John C. Cox; Jonathan E. Ingersoll, Jr.; Stephen A. Ross

The Journal of Finance > Vol. 36, No. 4 (Sep., 1981), pp. 769-799

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Michael Adler; Jerome B. Detemple

The Journal of Finance > Vol. 43, No. 1 (Mar., 1988), pp. 143-153

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L. C. MacLean; W. T. Ziemba; G. Blazenko

Management Science > Vol. 38, No. 11, Focused Issue on Financial Modeling (Nov., 1992), pp. 1102-1112

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<http://links.jstor.org/sici?sici=0025-1909%28199211%2938%3A11%3C1562%3AGVSIDI%3I>
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Michael J. Brennan; Yihong Xia

The Review of Financial Studies > Vol. 14, No. 4 (Winter, 2001), pp. 905-942

Stable URL:

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The Journal of Finance > Vol. 49, No. 3, Papers and Proceedings Fifty-Fourth Annual Meeting Finance Association, Boston, Massachusetts, January 3-5, 1994 (Jul., 1994), pp. 1041-1102

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<http://links.jstor.org/sici?sici=0022-1082%28199407%2949%3A3%3C1041%3AAOPPAT%3I>
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Robert R. Grauer
The Journal of Finance > Vol. 36, No. 1 (Mar., 1981), pp. 127-141

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Robert R. Grauer
The Journal of Financial and Quantitative Analysis > Vol. 21, No. 3 (Sep., 1986), pp. 265-278

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Lawrence B. Pulley
Operations Research > Vol. 31, No. 4 (Jul., 1983), pp. 685-696

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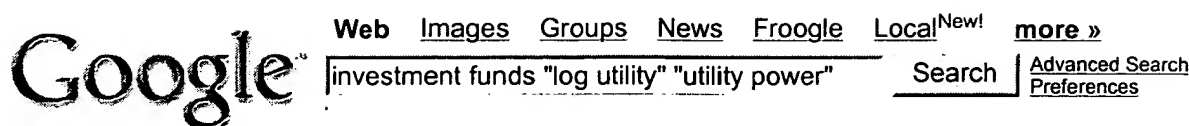
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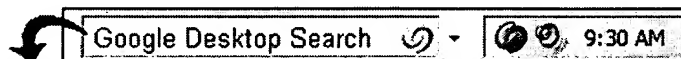
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W Fung, DA Hsieh - Economic Letters, 1999 - edge-fund.com

... Hedge **funds** are unregistered, unregulated **investment** pools for high ... corresponds to the growth optimal **portfolio**, as shown ... 1. The results for hedge **funds** are in ...

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GS Bakshi, Z Chen - 1995 - papers.ssrn.com

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S Basak, A Shapiro - 1994 - rfs.oupjournals.org

... strategies typically involve the transfer of **funds** to the ... the effect of the presence of **portfolio** insurance on ... so that in a normal agent **log-utility** ($\gamma = 0$...

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Dynamic consumption and **portfolio** choice with stochastic volatility in incomplete markets

G Chacko, LM Viceira, MP Page - 1999 - people.hbs.edu

... that for **log utility** investors ($\gamma = \psi = 1$), it is optimal to ... us to fully characterize **portfolio** choice under time-varying **investment** opportunities ...

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Portfolio turnpikes

PH Dybvig, LCG Rogers, K Back - Review of Financial Studies, 1999 - rfs.oupjournals.org

... to **power utility**, then the **investment** strategy converges to ... we can obtain essentially optimal **portfolio** weights by ... articles iid), and (2) **investments** can grow ...

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Equilibrium valuation of foreign exchange claims

GS Bakshi, Z Chen - 1995 - cob.ohio-state.edu

... under a general class of **power utility** functions, the ... the **log utility**, however, the domestic and foreign ... the understanding that the **investment** universe will be ...

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The restrictions on predictability implied by rational asset pricing models

C Kirby - Review of Financial Studies, 1998 - rfs.oupjournals.org

... however, that each of the investors in the economy solves a dynamic **portfolio** problem in ... r_t represents the excess payoff at time t on an **investment** in the ...

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Growth versus security tradeoffs in dynamic **investment** analysis

LC MacLean, WT Ziemba - Annals of Operations Research, 1999 - kluweronline.com

... of the dynamic problem in a form useful for sound **investment** analysis. Use of the approach in practice is illustrated on favorable **investments** in blackjack ...

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Optimal asset rebalancing in the presence of transactions costs

HE Leland, UC Berkeley - 1996 - wueconb.wustl.edu

... We examine the optimal trading strategy for an **investment** fund which wishes to maintain assets two assets in ... **Funds** ... Since the **portfolio** must be self-financing, ...

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Buying the Bums Out: What's the Dollar Value of a Seat in Congress?

T Groseclose, J Milyo - Research Paper No, 1999 - stanford.edu

... All are special cases of a **power utility** function ... able to convert unspent campaign **funds** to personal ... Column 1 (**log utility**) assumes the most decreasing returns ...

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J Rosenberg - 1999 - stern.nyu.edu

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TR Bielecki, SR Pliska - Asset & Liability Management, Risk Books, London, 1998 - actuaries.org

... and also serves as a second **investment** opportunity, illustrates how ... **funds** among the securities or asset ... as the objective of maximizing the **portfolio's** long-run ...

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Inspecting the mechanism

JY Campbell - Journal of Monetary Economics, 1994 - econ.bbk.ac.uk

... This time-separable **power utility** function with coefficient of ... aver- sion γ becomes the **log utility** function when γ ... return on a one-period **investment** in capital ...

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Liquidity as a choice variable: a lesson from the Japanese government bond market

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M Fisher, C Gilles - 1998 - federalreserve.gov

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Asset pricing models

W Ferson - 1992 - bc.edu

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[book] World Wide Asset and Liability Modeling

JM Mulvey, WT Ziemba, W Ziemba, J Mulvey - 1998 - print.google.com

... 341 PART VII. DYNAMIC **PORTFOLIO** ANALYSIS WITH ASSETS AND LIABILITIES 16. Optimal **investment** strategies for university endowment **funds** Robert C. Merton 371 17. ...

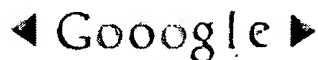
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The Effect of Financial Sophistication on the Trade Balance

P Willen - 1997 - bos.frb.org

... inter- act with the other assets in the **portfolio** and the individual's idiosyncratic income – ... holding two **funds** agents hold three. ...

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JM Mulvey, WT Ziemba, W Ziemba, J Mulvey - 1998 - print.google.com

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[book] Risk-neutral valuation: pricing and hedging of financial derivatives

NH Bingham, R Kiesel - 1998 - print.google.com

... not only mathematical finance but foreign exchanges, term structure, risk management,
portfolio theory, equity ... 2nd ed. I. **Investments** - Mathematical models 2 ...

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Equilibrium Stock Return Dynamics Under Alternative Rules of Learning About Hidden States

MW Brandt, Q Zeng, L Zhang - Journal of Economic Dynamics & Control, 1925 - simon.rochester.edu

... $P_{t+1} + D_{t+1} = P_t$ denotes the return on the market **portfolio**. ... (9) 8 In the nested
case of Bayesian learning with **power utility**, the price-dividend ratio is ...

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Title: Portfolio optimization-two rules approach
Author(s): Kulikowski, R.
Author Affiliation: Syst. Res. Inst., Polish Acad. of Sci., Warsaw,
Poland
Journal: Control and Cybernetics vol.27, no.3 p.429-46
Publisher: Polish Acad. Sci,
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Material Identity Number: C161-1998-004
Language: English Document Type: Journal Paper (JP)
Treatment: Theoretical (T)
Abstract: An approach to portfolio optimization, based on the concept of
a two-factor utility function, is proposed. The first factor describes the
expected average profit, while the second, the worse case profit. Then, two
rules enabling one to compose an optimum portfolio are formulated. The
first rule determines the level of acceptance for all assets with given
risk/return ratio. The second rule enables one to allocate the
investment fund among all the accepted assets. The methodology proposed
does not require us to specify the individual utility function in an
explicit form. It can be used to optimize portfolios composed of equities
as well as bond and other securities, using a passive or active management
strategy. (7 Refs)
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